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(54) Title: METHOD OF ANALYZING INVESTMENTS USING OVERLAPPING PERIODS

(57) Abstract: This invention consists of a process for the analysis and selection of financial investments based on a comparative analysis of performance and diversification. The method permits the manipulation of extremely large data sets in a manner that is simple to understand and convenient to use. This invention permits historical performance data for investments to be analyzed in respect of every possible investment period using any pre-existing or personally defined quantitative measurement algorithm. The user can apply his or her personal weightings to the various performance measurements based on a combination of attribute and time period to construct a customized scoring process, based on which a comparative ranking of the investments can be created. This invention also permits a complete universe of investments to be segmented into peer groups based on one of a number of similarity/dissimilarity criteria from which the user may choose.

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INTERNATIONAL SEARCH REPORT

International application No.

PCT/US03/05808

A. CLASSIFICATION OF SUBJECT MATTER																										
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According to International Patent Classification (IPC) or to both national classification and IPC																										
B. FIELDS SEARCHED																										
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Documentation searched other than minimum documentation to the extent that such documents are included in the fields searched																										
Electronic data base consulted during the international search (name of data base and, where practicable, search terms used)																										
C. DOCUMENTS CONSIDERED TO BE RELEVANT																										
Category *	Citation of document, with indication, where appropriate, of the relevant passages	Relevant to claim No.																								
X, P	US 2002/0046145 A1 (TITAD) 18 April 2002 (18.04.2002), see entire document.	1-20																								
X, P	US 6,453,303 B1 (LI) 17 September 2002 (17.09.2002), see entire document.	1-20																								
A, P	US 6,484,151 B1 (O'SHAUGHNESSY) 19 November 2002 (19.11.2002), see entire document.	1-20																								
A, P	US 2002/0038273 A1 (WHERRY et al.) 28 March 2002 (28.03.2002), see entire document.	1-20																								
A, P	US 2002/0147671 A1 (SLOAN et al.) 10 October 2002 (10.10.2002), see entire document.	1-20																								
<input type="checkbox"/> Further documents are listed in the continuation of Box C. <input type="checkbox"/> See patent family annex.																										
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